

New York State Common Retirement Fd

2NYSCM10

As of 02/29/2024



Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	3.51	0.65	0.65	10.13	6.66	9.85	7.90
RUSSELL 2000 VALUE	3.27	-1.42	-1.42	5.61	2.49	6.61	6.85

Returns for time periods greater than 1 year are annualized.
Returns are gross of fees.
Performance returns are preliminary.

New York State Common Retirement Fd

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As of 02/29/2024



Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	3.51	0.51	0.51	9.52	6.08	9.26	7.35
RUSSELL 2000 VALUE	3.27	-1.42	-1.42	5.61	2.49	6.61	6.85

Returns for time periods greater than 1 year are annualized.
Account returns presented are net of fees. All other returns are gross of fees
Performance returns are preliminary.



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
USD											
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	03676B102	Antero Midstream Corp	01/23/2024	02/07/2024	37,262.00	8,383.95	1.0000000000	8,383.95
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78440X887	SI Green Realty Corp.	01/30/2024	02/15/2024	9,076.00	2,269.00	1.0000000000	2,269.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	807066105	Scholastic Corporation	02/01/2024	02/05/2024	1,110.00	42,585.36	1.0000000000	42,585.36
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	72346Q104	Pinnacle Financial Partners Inc	02/01/2024	02/23/2024	9,817.00	2,159.74	1.0000000000	2,159.74
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	02/01/2024	02/01/2024	4,462.48	4,462.48	1.0000000000	4,462.48
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	02/01/2024	02/01/2024	1.22	1.22	1.0000000000	1.22
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	807066105	Scholastic Corporation	02/02/2024	02/06/2024	2,137.00	81,326.73	1.0000000000	81,326.73
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	65336K103	Nexstar Media Group Inc	02/02/2024	02/06/2024	-1,068.00	-188,839.06	1.0000000000	-188,839.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	20602D101	Concentrix Corp	02/02/2024	02/15/2024	4,392.00	1,328.58	1.0000000000	1,328.58
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	25432X102	Dime Cmnty Bancshares Inc New	02/02/2024	02/06/2024	11,564.00	247,059.42	1.0000000000	247,059.42
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	294600101	Equitrans Midstream Corporation	02/05/2024	02/14/2024	80,693.00	12,103.95	1.0000000000	12,103.95
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	807066105	Scholastic Corporation	02/05/2024	02/07/2024	4,147.00	154,923.22	1.0000000000	154,923.22
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	25432X102	Dime Cmnty Bancshares Inc New	02/05/2024	02/07/2024	3,472.00	73,040.24	1.0000000000	73,040.24
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	06652V208	Banner Corp	02/06/2024	02/16/2024	15,895.00	7,629.60	1.0000000000	7,629.60
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	30161Q104	Exelixis, Inc.	02/06/2024	02/08/2024	8,270.00	180,283.73	1.0000000000	180,283.73
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	25432X102	Dime Cmnty Bancshares Inc New	02/06/2024	02/08/2024	2,217.00	45,904.84	1.0000000000	45,904.84
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	359694106	H.B. Fuller Company	02/06/2024	02/21/2024	15,827.00	3,244.54	1.0000000000	3,244.54
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	28414H103	Elanco Animal Health Inc	02/06/2024	02/08/2024	-20,706.00	-330,960.57	1.0000000000	-330,960.57
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	55024U109	Lumentum Holdings Incorporation	02/06/2024	02/08/2024	-2,675.00	-157,781.13	1.0000000000	-157,781.13
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	65336K103	Nexstar Media Group Inc	02/06/2024	02/08/2024	-1,299.00	-224,063.60	1.0000000000	-224,063.60
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	099406100	Boot Barn Holdings Inc	02/07/2024	02/09/2024	-4,824.00	-402,638.54	1.0000000000	-402,638.54
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	07050M100	Wintrust Financial	02/07/2024	02/09/2024	10,000.00	5,500.00	1.0000000000	5,500.00

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2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	97650W108	Corporation	02/07/2024	02/22/2024	12,228.00	5,502.60	1.0000000000	5,502.60

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Account ID: PFCNYSCM

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2NYSCM10	PFCNYSCM	NYSCCRF	SELL	007973100	Advanced Energy Industries, Inc.	02/07/2024	02/09/2024	2,127.00	212,571.10	1.0000000000	212,571.10
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	294268107	Eplus Inc	02/07/2024	02/09/2024	2,587.00	171,100.75	1.0000000000	171,100.75
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	830566105	Skechers Usa, Inc.	02/07/2024	02/09/2024	7,254.00	415,975.14	1.0000000000	415,975.14
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/07/2024	02/07/2024	-8,383.95	-8,383.95	1.0000000000	-8,383.95
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	50155Q100	Kyndryl Hldgs Inc	02/07/2024	02/09/2024	-9,305.00	-193,286.25	1.0000000000	-193,286.25
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	65336K103	Nexstar Media Group Inc	02/08/2024	02/23/2024	9,582.00	16,193.58	1.0000000000	16,193.58
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	69478X105	Pacific Premier Bancorp Inc	02/08/2024	02/16/2024	21,235.00	7,007.55	1.0000000000	7,007.55
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	749527107	Rev Group Inc	02/08/2024	02/16/2024	58,266.00	174,798.00	1.0000000000	174,798.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	42234Q102	Heartland Financial Usa, Inc.	02/09/2024	02/27/2024	11,049.00	3,314.70	1.0000000000	3,314.70
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	04316A108	Artisan Partners Asset Mgmt Inc	02/14/2024	02/29/2024	16,321.00	16,647.42	1.0000000000	16,647.42
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/14/2024	02/14/2024	-12,103.95	-12,103.95	1.0000000000	-12,103.95
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/15/2024	02/15/2024	-3,598.80	-3,598.80	1.0000000000	-3,598.80
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	69318G106	Pbf Energy Inc	02/15/2024	02/20/2024	8,023.00	402,273.22	1.0000000000	402,273.22
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/16/2024	02/16/2024	-189,435.15	-189,435.15	1.0000000000	-189,435.15
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	68268W103	Onemain Holdings Incorporation	02/16/2024	02/23/2024	14,704.00	14,704.00	1.0000000000	14,704.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	707569109	Penn Entmt Inc	02/20/2024	02/22/2024	17,143.00	298,181.25	1.0000000000	298,181.25
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/21/2024	02/21/2024	-3,244.54	-3,244.54	1.0000000000	-3,244.54
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	68404L201	Option Care Health Inc	02/22/2024	02/26/2024	8,738.00	282,195.83	1.0000000000	282,195.83
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	690732102	Owens & Minor Inc	02/22/2024	02/26/2024	-4,602.00	-106,349.92	1.0000000000	-106,349.92
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/22/2024	02/22/2024	-5,502.60	-5,502.60	1.0000000000	-5,502.60
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	68404L201	Option Care Health Inc	02/23/2024	02/27/2024	4,647.00	149,344.56	1.0000000000	149,344.56
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	690732102	Owens & Minor Inc	02/23/2024	02/27/2024	-14,092.00	-334,584.94	1.0000000000	-334,584.94
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/23/2024	02/23/2024	-33,057.32	-33,057.32	1.0000000000	-33,057.32

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Account ID: PFCNYSCM
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2NYSCM10	PFCNYSCM	NYSCCRF	SELL	65336K103	Nexstar Media Group Inc	02/26/2024	02/28/2024	6,991.00	1,132,291.07	1.0000000000	1,132,291.07
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/27/2024	02/27/2024	-3,314.70	-3,314.70	1.0000000000	-3,314.70
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	008492100	Agree Realty Corp	02/27/2024	02/29/2024	-7,513.00	-423,792.55	1.0000000000	-423,792.55
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	379378201	Global Net Lease Inc	02/27/2024	02/29/2024	22,898.00	169,262.96	1.0000000000	169,262.96
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	69336V101	Pgt Innovations Inc	02/27/2024	02/29/2024	23,628.00	986,732.83	1.0000000000	986,732.83
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	57638P104	Masterbrand Inc	02/27/2024	02/29/2024	-13,712.00	-230,133.98	1.0000000000	-230,133.98
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	830879102	Skywest Inc	02/27/2024	02/29/2024	-4,585.00	-283,772.07	1.0000000000	-283,772.07
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	379378201	Global Net Lease Inc	02/28/2024	03/01/2024	60,162.00	428,265.78	1.0000000000	428,265.78
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	57638P104	Masterbrand Inc	02/28/2024	03/01/2024	-13,712.00	-231,542.20	1.0000000000	-231,542.20
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	02/29/2024	02/29/2024	-16,647.42	-16,647.42	1.0000000000	-16,647.42
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	65336K103	Nexstar Media Group Inc	02/29/2024	03/04/2024	-2,568.00	-433,044.67	1.0000000000	-433,044.67
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00751Y106	Advance Auto Parts	02/29/2024	03/04/2024	-5,963.00	-401,817.95	1.0000000000	-401,817.95
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00737L103	Adtalem Global Education Inc	02/29/2024	03/04/2024	-10,093.00	-497,983.57	1.0000000000	-497,983.57
									1,037,189.51		1,037,189.51
									1,037,189.51		1,037,189.51

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As of 02/29/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	2,050,057	1.00	2,050,057.05	1.00	2,050,057.05	0.00		2.39%
G9618E107	White Mountns Insu	WTM	620	1,765.44	1,094,572.80	1,084.17	672,184.06	0.00	Financials	1.28%
000361105	Aar Corp	AIR	18,272	66.78	1,220,204.16	38.51	703,676.86	0.00	Industrials	1.42%
00404A109	Acadia Healthcare Company, Inc.	ACHC	10,595	83.45	884,152.75	73.54	779,153.24	0.00	Health Care	1.03%
004225108	Acadia Pharmaceuticals Inc	ACAD	8,030	23.24	186,617.20	23.40	187,914.05	0.00	Health Care	0.22%
00737L103	Adtalem Global Education Inc	ATGE	17,473	49.50	864,913.50	48.78	869,381.67	0.00	Consumer Discretionary	1.01%
00751Y106	Advance Auto Parts	AAP	12,801	67.54	864,579.54	60.87	779,213.32	0.00	Consumer Discretionary	1.01%
007973100	Advanced Energy Industries, Inc.	AEIS	5,824	101.20	589,388.80	76.81	499,829.53	582.40	Information Technology	0.69%
008492100	Agree Realty Corp	ADC	7,513	54.95	412,839.35	56.41	423,792.55	1,855.71	Real Estate	0.48%
00922R105	Air Transport Services Group Inc.	ATSG	18,776	12.07	226,626.32	21.54	404,509.33	0.00	Industrials	0.26%
03076K108	Ameris Bancorp	ABCB	24,609	46.33	1,140,134.97	37.66	927,084.49	0.00	Financials	1.33%
03168L105	Amneal Pharmaceuticals Inc	AMRX	85,582	5.52	472,412.64	4.65	398,116.61	0.00	Health Care	0.55%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	10,313	18.85	194,400.05	17.63	181,824.37	0.00	Health Care	0.23%
03676B102	Antero Midstream Corp	AM	37,262	13.40	499,310.80	10.56	393,661.41	0.00	Energy	0.58%
04208T108	Armada Hoffer Pptys Inc	AHH	86,749	10.18	883,104.82	11.81	1,024,101.25	0.00	Real Estate	1.03%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	43.07	702,945.47	36.85	601,350.02	0.00	Financials	0.82%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	208.83	857,038.32	96.14	394,539.25	0.00	Consumer Discretionary	1.00%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	35.35	460,292.35	30.01	390,820.27	0.00	Financials	0.54%
047649108	Atkore Inc	ATKR	8,985	169.40	1,522,059.00	23.32	209,523.22	2,875.20	Industrials	1.78%
05368V106	Avient Corp	AVNT	23,525	40.48	952,292.00	31.90	750,538.32	0.00	Materials	1.11%
05464T104	Axsome Therapeutics Incorporation	AXSM	2,347	81.38	190,998.86	60.72	145,894.94	0.00	Health Care	0.22%
05969A105	Bancorp Inc	TBBK	19,356	44.64	864,051.84	28.33	548,373.62	0.00	Financials	1.01%
06652V208	Banner Corp	BANR	15,895	43.84	696,836.80	61.07	970,651.08	0.00	Financials	0.81%

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CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
092113109	Black Hills Corporation	BKH	10,577	52.03	550,321.31	60.19	664,803.93	6,875.05	Utilities	0.64%
099406100	Boot Barn Holdings Inc	BOOT	10,142	92.50	938,135.00	79.60	807,258.57	0.00	Consumer Discretionary	1.09%
144285103	Carpenter Technology Corporation	CRS	5,737	64.65	370,897.05	65.10	373,456.75	1,147.40	Materials	0.43%
15202L107	Centerspace	CSR	6,747	55.59	375,065.73	84.66	571,125.22	0.00	Real Estate	0.44%
15872M104	Championx Corp	CHX	26,573	31.06	825,357.38	15.26	405,397.04	0.00	Energy	0.96%
17888H103	Civitas Res Inc	CIVI	21,010	68.68	1,442,966.80	63.59	1,335,929.16	0.00	Energy	1.68%
19239V302	Cogent Communications Holdings, Inc.	CCOI	10,726	80.91	867,840.66	68.40	733,630.38	0.00	Communication Services	1.01%
19247G107	Coherent Corp	COHR	14,976	59.48	890,772.48	36.76	557,573.48	0.00	Information Technology	1.04%
200340107	Comerica Incorporated	CMA	14,259	49.38	704,109.42	39.80	567,515.99	0.00	Financials	0.82%
20602D101	Concentrix Corp	CNXC	4,392	72.45	318,200.40	98.51	432,658.60	0.00	Industrials	0.37%
235825205	Dana Incorporated	DAN	26,039	12.50	325,487.50	16.70	445,085.48	2,603.90	Consumer Discretionary	0.38%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	12,809	18.74	240,040.66	27.61	232,961.40	0.00	Financials	0.28%
264147109	Ducommun Incorporated	DCO	6,873	47.72	327,979.56	54.05	371,506.98	0.00	Industrials	0.38%
28035Q102	Edgewell Personal Care Co	EPC	15,560	38.19	594,236.40	39.35	612,233.25	0.00	Consumer Staples	0.69%
28414H103	Elanco Animal Health Inc	ELAN	51,695	15.89	821,433.55	14.05	726,435.99	0.00	Health Care	0.96%
29261A100	Encompass Health Corporation	EHC	11,959	74.40	889,749.60	63.08	754,416.85	0.00	Health Care	1.04%
29355X107	Enpro Inc	NPO	4,367	155.82	680,465.94	92.70	404,807.93	0.00	Industrials	0.79%
293712105	Enterprise Financial Services Corp	EFSC	15,080	39.92	601,993.60	41.59	643,377.47	0.00	Financials	0.70%
294268107	Eplus Inc	PLUS	4,232	82.39	348,674.48	59.83	278,583.62	0.00	Information Technology	0.41%
294600101	Equitrans Midstream Corporation	ETRN	80,693	10.69	862,608.17	10.59	854,385.55	0.00	Energy	1.01%
30161Q104	Exelixis, Inc.	EXEL	19,205	21.90	420,589.50	18.17	380,244.60	0.00	Health Care	0.49%
302520101	F.N.B. Corporation	FNB	87,843	13.34	1,171,825.62	10.97	963,560.54	0.00	Financials	1.37%
320517105	First Horizon Corp	FHN	70,721	14.10	997,166.10	12.03	850,746.63	0.00	Financials	1.16%

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320817109	First Merchants Corporation	FRME	32,198	33.20	1,068,973.60	37.13	1,195,408.55	10,947.32	Financials	1.25%
359694106	H.B. Fuller Company	FUL	15,827	79.53	1,258,721.31	50.77	803,737.72	0.00	Materials	1.47%
36237H101	G-lli Apparel Gp	GIII	17,106	33.27	569,116.62	13.80	236,002.93	0.00	Consumer Discretionary	0.66%
379378201	Global Net Lease Inc	GNL	0	7.21	0.00	0.00	0.00	0.00	Real Estate	0.00%
37954A204	Global Medical Reit Inc	GMRE	81,643	8.95	730,704.85	13.42	1,095,406.30	0.00	Real Estate	0.85%
381013101	Golden Entertainment Inc	GDEN	13,613	37.06	504,497.78	45.17	615,653.48	0.00	Consumer Discretionary	0.59%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	34.00	375,666.00	48.36	534,315.03	0.00	Financials	0.44%
42704L104	Herc Hldgs Inc	HRI	6,131	158.68	972,867.08	132.04	809,537.66	4,077.12	Industrials	1.14%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	44.88	712,514.88	29.83	473,615.26	0.00	Consumer Discretionary	0.83%
45378A106	Independence Realty Trust Inc	IRT	49,750	14.64	728,340.00	13.67	680,148.94	0.00	Real Estate	0.85%
45826H109	Integer Holdings Corporation	ITGR	6,690	110.29	737,840.10	81.75	552,349.39	0.00	Health Care	0.86%
46116X101	Intra-Cellular Therapies Inc	ITCI	3,257	69.52	226,426.64	60.88	198,285.51	0.00	Health Care	0.26%
46333X108	Ironwood Pharmaceuticals, Inc.	IRWD	17,331	9.43	163,431.33	12.25	212,228.49	0.00	Health Care	0.19%
466367109	Jack In The Box	JACK	9,266	73.00	676,418.00	68.75	636,997.00	0.00	Consumer Discretionary	0.79%
488401100	Kemper Corporation	KMPR	6,767	57.33	387,952.11	54.37	367,944.66	2,097.77	Financials	0.45%
493732101	Kforcecom Inc	KFRC	9,337	69.64	650,228.68	36.45	340,303.48	0.00	Industrials	0.76%
50155Q100	Kyndryl Hldgs Inc	KD	40,698	21.97	894,135.06	19.21	781,896.17	0.00	Information Technology	1.04%
505336107	La-Z-Boy Inc	LZB	15,197	37.99	577,334.03	33.23	504,931.58	0.00	Consumer Discretionary	0.67%
505743104	Ladder Capital Corporation	LADR	66,748	10.81	721,545.88	10.41	695,105.17	0.00	Financials	0.84%
516544103	Lantheus Holdings Inc	LNTH	11,162	65.38	729,771.56	74.29	829,235.35	0.00	Health Care	0.85%
55024U109	Lumentum Holdings Incorporation	LITE	11,088	48.47	537,435.36	52.38	580,776.67	0.00	Information Technology	0.63%
554382101	The Macerich Company	MAC	49,272	16.41	808,553.52	13.29	654,933.23	8,376.24	Real Estate	0.94%
57638P104	Masterbrand Inc	MBC	27,424	17.31	474,709.44	16.83	461,676.18	0.00	Industrials	0.55%

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576690101	Materion Corp	MTRN	14,704	134.32	1,975,041.28	53.83	791,489.32	1,911.52	Materials	2.30%
59100U108	Pathward Finl Inc	CASH	23,296	50.84	1,184,368.64	28.12	655,108.01	0.00	Financials	1.38%
607828100	Modine Mfg Co	MOD	18,195	89.71	1,632,273.45	9.19	225,450.37	0.00	Consumer Discretionary	1.90%
637870106	National Storage Affiliates Trust	NSA	15,694	35.81	562,002.14	36.62	574,772.34	0.00	Real Estate	0.66%
65336K103	Nexstar Media Group Inc	NXST	5,159	166.17	857,271.03	143.83	884,919.99	0.00	Communication Services	1.00%
665531307	Northern Oil And Gas, Inc.	NOG	24,107	35.73	861,343.11	22.36	538,976.52	0.00	Energy	1.00%
680033107	Old National Bancorp	ONB	51,783	16.43	850,794.69	13.66	707,215.91	0.00	Financials	0.99%
68268W103	Onemain Holdings Incorporation	OMF	14,704	47.23	694,469.92	27.57	405,349.63	0.00	Financials	0.81%
689648103	Otter Tail Corporation	OTTR	13,767	90.46	1,245,362.82	45.43	625,379.84	6,436.07	Utilities	1.45%
690732102	Owens & Minor Inc	OMI	18,694	24.33	454,825.02	23.59	440,934.86	0.00	Health Care	0.53%
69318G106	Pbf Energy Inc	PBF	8,008	46.70	373,973.60	43.10	345,156.81	2,002.00	Energy	0.44%
69336V101	Pgt Innovations Inc	PGTI	0	41.77	0.00	0.00	0.00	0.00	Industrials	0.00%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	22.86	485,432.10	30.70	651,893.85	0.00	Financials	0.57%
703481101	Patterson-Uti Energy Inc	PTEN	70,932	11.57	820,683.24	11.74	912,834.28	5,674.56	Energy	0.96%
70509V100	Pebblebrook Hotel Trust	PEB	22,385	15.84	354,578.40	15.74	352,328.27	0.00	Real Estate	0.41%
72346Q104	Pinnacle Financial Partners Inc	PNFP	9,817	82.72	812,062.24	66.16	649,520.77	0.00	Financials	0.95%
729132100	Plexus Corp	PLXS	7,712	94.40	728,012.80	56.95	439,210.22	0.00	Information Technology	0.85%
736508847	Portland General Electric Company	POR	14,886	40.17	597,970.62	40.95	609,666.55	0.00	Utilities	0.70%
740367404	Preferred Bank	PFBC	18,298	71.85	1,314,711.30	47.51	869,346.85	0.00	Financials	1.53%
74164F103	Primoris Services	PRIM	37,353	39.51	1,475,817.03	25.87	972,159.20	0.00	Industrials	1.72%
749527107	Rev Group Inc	REVG	58,266	20.64	1,202,610.24	14.89	867,423.80	0.00	Industrials	1.40%
75281A109	Range Resources Corp.	RRC	30,482	31.62	963,840.84	19.43	592,288.89	0.00	Energy	1.12%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	12.93	830,157.72	13.20	848,006.71	0.00	Real Estate	0.97%

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783549108	Ryder System, Inc.	R	4,594	114.10	524,175.40	80.77	371,067.80	3,261.74	Industrials	0.61%
78377T107	Ryman Hospitality Properties Inc	RHP	11,733	118.48	1,390,125.84	86.13	1,014,464.52	0.00	Real Estate	1.62%
78440X887	SI Green Realty Corp.	SLG	9,076	48.48	440,004.48	46.54	422,391.66	2,269.00	Real Estate	0.51%
807066105	Scholastic Corporation	SCHL	0	39.44	0.00	0.00	0.00	1,478.80	Communication Services	0.00%
830566105	Skechers Usa, Inc.	SKX	7,170	61.81	443,177.70	46.30	340,615.49	0.00	Consumer Discretionary	0.52%
830879102	Skywest Inc	SKYW	24,275	64.22	1,558,940.50	27.92	677,802.87	0.00	Industrials	1.82%
844895102	Southwest Gas Holdings Inc	SWX	5,735	68.15	390,840.25	63.36	363,390.82	3,555.70	Utilities	0.46%
847215100	Spartannash Company	SPTN	29,231	21.07	615,897.17	22.62	661,152.45	0.00	Consumer Staples	0.72%
84790A105	Spectrum Brands Holdings Inc	SPB	11,597	80.42	932,630.74	50.05	575,567.88	4,870.74	Consumer Staples	1.09%
859241101	Sterling Infrastructure, Inc.	STRL	11,796	106.64	1,257,925.44	15.69	185,022.51	0.00	Industrials	1.47%
861896108	Stonex Group Inc	SNEX	5,952	69.26	412,235.52	36.90	219,636.25	0.00	Financials	0.48%
868459108	Supernus Pharmaceuticals, Inc	SUPN	14,551	29.70	432,164.70	30.94	464,544.88	0.00	Health Care	0.50%
87157D109	Synaptics Incorporated	SYNA	3,735	100.10	373,873.50	116.49	435,097.99	0.00	Information Technology	0.44%
87161C501	Synovus Financial Corp.	SNV	22,621	37.94	858,240.74	35.53	803,614.11	0.00	Financials	1.00%
87265H109	Tri Pointe Homes Inc	TPH	29,698	35.38	1,050,715.24	18.93	562,108.70	0.00	Consumer Discretionary	1.23%
88033G407	Tenet Healthcare Corporation	THC	14,874	93.00	1,383,282.00	46.50	691,678.70	0.00	Health Care	1.61%
88146M101	Terreno Rlty Corp Com	TRNO	16,299	64.30	1,048,025.70	59.42	968,480.20	0.00	Real Estate	1.22%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	58.65	921,039.60	66.10	1,037,646.86	0.00	Financials	1.07%
902681105	Ugi Corp	UGI	20,756	24.48	508,106.88	21.62	448,663.13	0.00	Utilities	0.59%
922417100	Veeco Instruments Inc.	VECO	13,887	36.21	502,848.27	30.89	429,028.38	0.00	Information Technology	0.59%
92343X100	Verint Systems Inc	VRNT	18,281	31.61	577,862.41	36.60	669,126.53	0.00	Information Technology	0.67%
92511U102	Verra Mobility Corporation	VRRM	33,784	21.62	730,410.08	14.17	478,792.66	0.00	Industrials	0.85%
97650W108	Wintrust Financial Corporation	WTFC	12,228	96.35	1,178,167.80	76.18	931,505.91	0.00	Financials	1.37%

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					85,711,222.32		68,245,207.96	72,898.24		